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pwc.com. Suzanne Snively suzanne.snively@nz.pwc.com. Bruce Wattie ...

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Inventor: **REDMAYNE**, John; (NZ). Agent: ADAMS, Matthew, D et al.; A J Park, ... techniques and systems for **parsimoniously** modelling the price or value, ... firms (or other assets) by incorporating **risk premia** such that a range of ...
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the **volatility** of consumption growth would have to be **proportional** to the **volatility** of $t+1$ denotes the **rate** of **return** between time t and $t + 1$ Section 3.1 characterizes the price-dividend ratio, the **yield spread**, and yields themselves able to **parsimoniously** model both bond and stock returns. ...

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risk-free asset available at time $t - 1$, then its **rate** of **return** equals **risk premium** is a small number compared with the square of an deposit **rate** and the 90-day U.S. Treasury-bill **yield**. The "TED **spread**" We studied one other variable, a lagged measure of **volatility** for the S&P 500 stock market ...

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